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sheet 1 of 2  
Serial No. C 21 2001  
09/895 605  
TECHNOLOGY CENTER R3100  
Group: 3742 2121

Form 1449 (Modified)	Atty. Docket No. BARR0005	Serial No. C 21 2001
Information Disclosure Statement By Applicant	Applicant: Stefek et al.	
(Use Several Sheets if Necessary)	Filing Date: June 29, 2001	Group: 3742 2121

U.S. Patent Documents

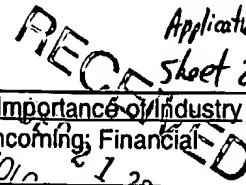
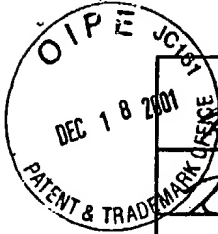
Examiner Initial	No.	Patent No.	Date	Patentee	Class	Sub-class	Filing Date

Foreign Patent or Published Foreign Patent Application

Examiner Initial	No.	Document No.	Publication Date	Country or Patent Office	Class	Sub-class	Translation	
							Yes	No

Other Documents

Examiner Initial	No.	Author, Title, Date, Place (e.g. Journal) of Publication
2B	A	Darrell Duffie, and Jun Pun; <u>An Overview of Value at Risk</u> ; The Journal of Derivatives; Spring 1997;
2B	B	UBS Brinson; <u>Quarterly Investment Strategy</u> ; Institutional Asset Management; June 30, 1999;
2B	C	M. Aked, C. Brightman, and S. Cavaglia; <u>On the Increasing Importance of Industry Factors: Implications for Global Portfolio Management</u> ; December 7, 1999;
2B	D	Stefano Cavaglia, Dimitris Melas, George Tsouderos and Keith Cuthbertson; <u>Industrial Action</u> ; Risk; May 1995;
* 2B 5/14/04	E	Stefano Cavaglia, Dimitris Melas and Osamu Miyashita; <u>Efficiency Across Frontiers</u> ; RISK; (no date given)
* 2B 5/14/04	F	Stefano Cavaglia, Dimitris Melas, George Tsouderos and Keith Cuthbertson; <u>Industrial Action</u> ; RISK 9 (no date given)
2B	G	Richard Roll; <u>Industrial Structure and the Comparative Behavior of International Stock Market Indexes</u> ; Anderson Graduate School of management; June 1990;
2B	H	Lucie Chaumeton and Kevin Coldiron; <u>Equity Research: global Companies - a New Asset Class?</u> ; February 1999;
2B	I	Bruno H. Solnik; <u>Why Not Diversify Internationally Rather than Domestically?</u> ; Financial Analysts Journal. July-August 1974;
2B	J	Donald R. Lessard; <u>World, Country, and Industry Relationships in Equity Returns</u> ; Financial Analysts Journal; January - February 1976;
2B	K	Robin Brooks and Luis Catao; <u>The New Economy and Global Stock Returns</u> ; International Monetary Fund; December 2000;
	L	Sean P. Baca, Brian L. Garbe, and Richard A. Weiss; <u>The Emergence of Sectors in Global Equity Returns</u> ; (no date given)



ZB	M	S. Cavaglia, C. Brightman, and M. Aked; <u>On the Increasing Importance of Industry Factors: Implications for Global Portfolio Management</u> ; Forthcoming; Financial Analyst Journal; March 21, 2000;
ZB	N	M. Aked, C. Brightman, and S. Cavaglia; <u>The Importance of Global Industry Factors</u> ; September 30, 1999;
ZB	O	Donald R. Lessard; <u>World, National, and Industry Factors in Equity Returns</u> ; Journal of Finance; May 1974;
ZB	P	Martin Drummén and Heinz Zimmermann; <u>The Structure of European Stock Returns</u> ; Financial Analysts Journal; July - August 1992;
ZB	Q	Richard Roll; <u>Industrial Structure and the Comparative Behavior of International Stock Market Indices</u> ; The Journal of Finance; March 1992;
	R	<del>R. Multiple-Country Allocation of International Stocks.</del>
ZB	S	Andrew Rudd; <u>F. Narrow Markets and Global Stocks</u> ; Equity Research Seminar; Barra Inc.; 1999;
ZB	T	Vinod Chandrashekarán; <u>H. New Ideas in Risk Forecasting</u> ; 22 <sup>nd</sup> Annual Equity Research Seminar; Barra, Inc.; June 14-17, 1998;
ZB	U	<u>P. Approaches to Global Equity Risk</u> ; Equity Research Seminar; Barra, Inc.; 1996;
ZB	V	Kenneth Hui; <u>H. New Approaches to Global Equity Risk</u> ; 21 <sup>st</sup> Annual Equity Research Seminar; June 15-18, 1997;
ZB	W	<u>N. International Specific Risk</u> ; Equity Research Seminar; Barra, Inc.; 1992.

Examiner: Initial citation considered. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.

\* Added 5/4/04

*[Signature]* xelvis Barker 5/4/04



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Sheet 1 of 1

<b>Form 1449 (Modified)</b> <b>Information Disclosure Statement By Applicant</b>	Serial No.: 09/895,605
	Applicant: Stefek et al.
	Filing Date: June 29, 2001
	Examiner: Booker, Kelvin E.
	Atty. Docket No.: BARR0005

**U.S. Patent Documents**

Examiner Initial	No.	Patent No.	Date	Patentee	Class	Sub-class	Filing Date

**Foreign Patent or Published Foreign Patent Application**

Examiner Initial	No.	Document No.	Publication Date	Country or Patent Office	Class	Sub-class	Translation	
							Yes	No

**Other Documents**

Examiner Initial	No.	Author, Title, Date, Place (e.g. Journal) of Publication
26	A	Baca, Sean P., Barge, Brian L., and Weiss, Richard A.; <u>The Rise of Sector Effects in Major Equity Markets</u> ; Association for Investment Management and Research 2000

Examiner: Initial citation considered. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.

*26* Kelvin Booker

5/4/04

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